

"Integrated Report 2021 Data Appendix" Correction

The following corrections were made in Shinsei Bank's "Integrated Report 2021 Data Appendix".

- P127 Capital Adequacy Requirement (Basel Accord) Pillar III (Market Discipline)
Disclosure – Qualitative Disclosure

Millions of yen

IRRBB 1:Interest rate risk		incorrect				correct			
		A	B	C	D	A	B	C	D
No		ΔEVE		ΔNII		ΔEVE		ΔNII	
		End of the year	End of last year	End of the year	End of last year	End of the year	End of last year	End of the year	End of last year
1	Parallel shock up	<u>62,059</u>	60,868	<u>15,816</u>	9,602	<u>59,633</u>	60,868	<u>16,832</u>	9,602
2	Parallel shock down	<u>4,209</u>	1,732	<u>5,370</u>	8,469	<u>7,450</u>	1,732	<u>4,594</u>	8,469
3	Steeper shock	<u>40,270</u>	34,893			<u>39,573</u>	34,893		
4	Flattener shock	–	–			–	–		
5	Short rate up shock	–	–			–	–		
6	Short rate down shock	–	–			–	–		
7	Max	<u>62,059</u>	60,868	<u>15,816</u>	9,602	<u>59,633</u>	60,868	<u>16,832</u>	9,602
		E		F		E		F	
		End of the year		End of last year		End of the year		End of last year	
8	Core capital	833,903		822,450		833,903		822,450	

- P144 Capital Adequacy Requirement (Basel Accord) Pillar III (Market Discipline)
Disclosure – Quantitative Disclosure (Consolidated)

Millions of yen

IRRBB 1:Interest rate risk		incorrect				correct			
		A	B	C	D	A	B	C	D
No		ΔEVE		ΔNII		ΔEVE		ΔNII	
		2021	2020	2021	2020	2021	2020	2021	2020
1	Parallel shock up	<u>62,059</u>	60,868	<u>15,816</u>	9,602	<u>59,633</u>	60,868	<u>16,832</u>	9,602
2	Parallel shock down	<u>4,209</u>	1,732	<u>5,370</u>	8,469	<u>7,450</u>	1,732	<u>4,594</u>	8,469
3	Steeper shock	<u>40,270</u>	34,893			<u>39,573</u>	34,893		
4	Flattener shock	–	–			–	–		
5	Short rate up shock	–	–			–	–		
6	Short rate down shock	–	–			–	–		
7	Max	<u>62,059</u>	60,868	<u>15,816</u>	9,602	<u>59,633</u>	60,868	<u>16,832</u>	9,602
		E		F		E		F	
		2021		2020		2021		2020	
8	Core capital	833,903		822,450		833,903		822,450	